

Fig. 1

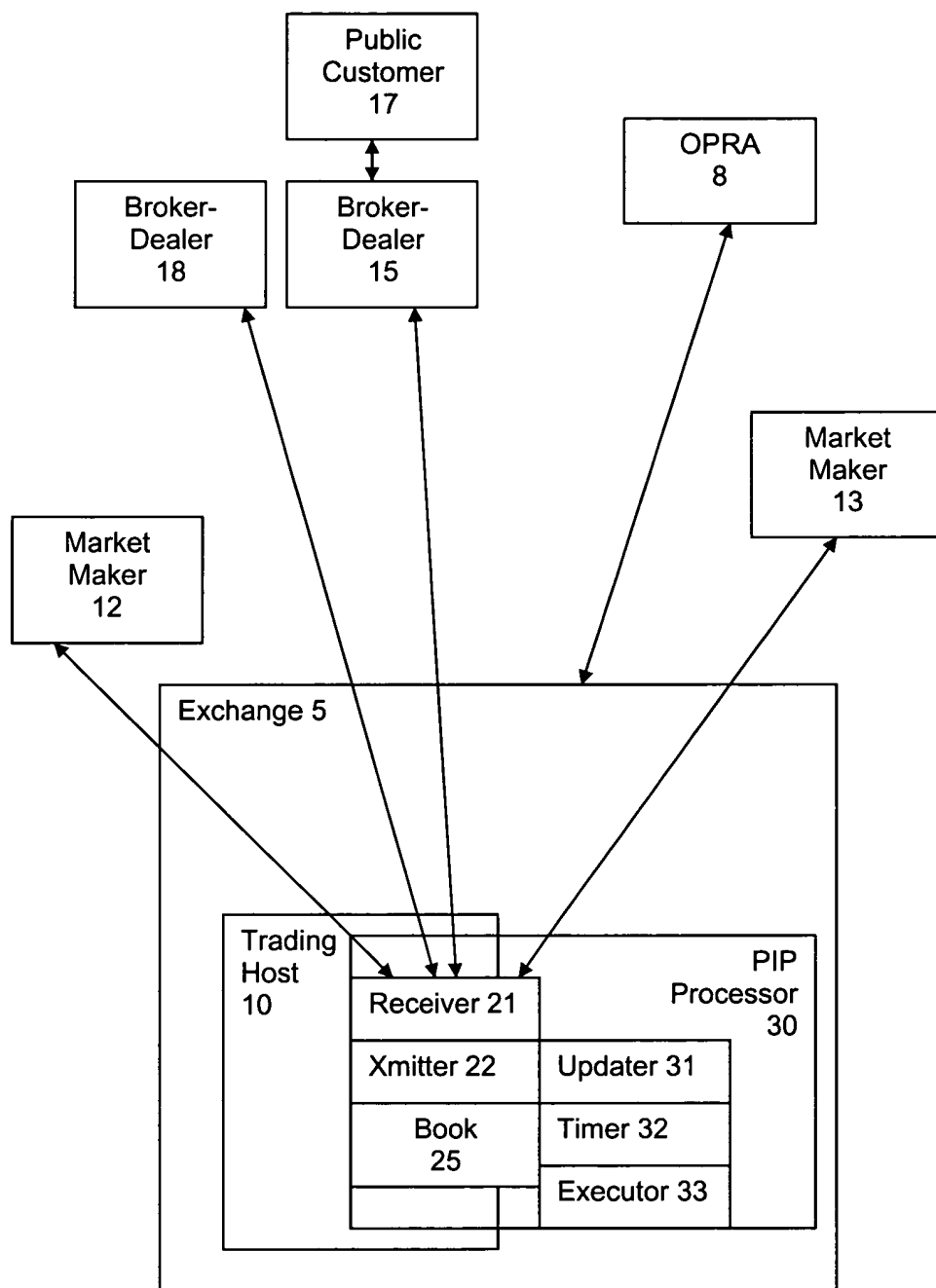


Fig. 2

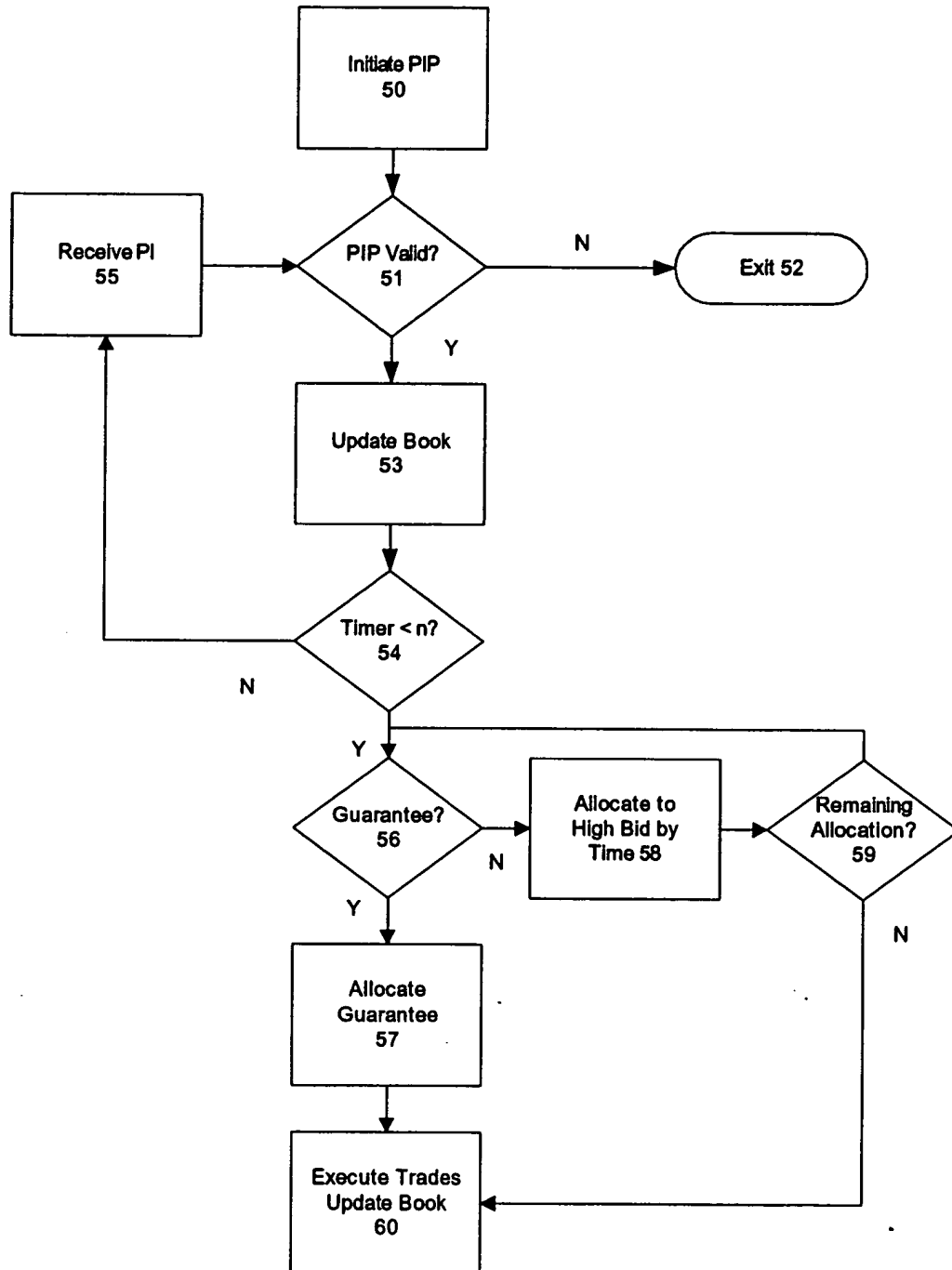


Fig. 3

Book 25 Security X						NBBO Security X			
Broker	Qty	Bid	Ask	Qty	Broker	Qty	Bid	Ask	Qty
MMA	100	2.05	2.15	100	MMA	100	2.05	2.15	100

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
Broker	100	2.06	2.15	100	MMA
MMA	100	2.05			

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
MMA	100	2.07	2.15	100	MMA
Broker	100	2.06			
MMA	100	2.05			

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
Broker	100	2.08	2.15	100	MMA
MMA	100	2.07			
MMA	100	2.05			

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
MMB	50	2.09	2.15	100	MMA
Broker	100	2.08			
MMA	100	2.07			
MMA	100	2.05			

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
MMB	50	2.09	2.15	100	MMA
MMA	100	2.09			
Broker	100	2.08			
MMA	100	2.05			

Fig. 4

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
MMB	50	2.09	2.15	100	MMA
MMA	100	2.09			
Broker	100	2.09			
MMA	100	2.05			

107

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
MMC	20	2.10	2.15	100	MMA
MMB	50	2.09			
MMA	100	2.09			
Broker	100	2.09			
MMA	100	2.05			

108

Buy	Trade Executions			Sell
Broker	Qty	Price	Qty	Broker
MMC	20	2.10	20	Broker
MMB	32	2.09	32	Broker
MMA	16	2.09	16	Broker
Broker	32	2.09	32	Broker

109

Book 25 Security X					
Broker	Qty	Bid	Ask	Qty	Broker
MMA	100	2.05	2.15	100	MMA

110

Fig. 4A